



MONTHLY VOLUME REPORT

JUNE 1986

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202-466-5460

VOLUME OF FUTURES CONTRACTS TRADED

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	JUNE 1985	JUNE 1986	JAN-JUNE 1985	JAN-JUNE 1986
Wheat (5,000 bu)	163,160	210,920	1,016,307	1,162,634
Corn (5,000 bu)	498,832	477,973	2,994,056	3,048,893
Oats (5,000 bu)	6,243	12,454	42,722	64,350
Soybeans (5,000 bu)	661,871	439,864	3,523,532	3,266,423
Soybean Oil	308,708	261,991	1,961,868	1,600,511
Soybean Meal	277,289	242,084	1,575,466	1,523,255
Silver (1,000 oz)	53,349	29,722	599,020	314,688
Gold (kilo)	11,571	7,080	98,895	57,860
GNMA Mrtges, CDR	7,496	1,647	57,729	17,760
Cash Settle GNMA		1,414	0	4,754
T-Bonds	3,754,784	4,486,430	18,942,307	28,689,271
T-Notes (6 1/2-10 yr)	266,936	470,348	1,320,916	2,340,994
Municipal Bond Index	59,515	73,627	59,515	499,976
Major Market Index	167,274	4,250	1,674,430	26,814
MMI Maxi		153,133	0	937,929
NASDAQ-100		32	0	3,743
CHICAGO BOARD OF TRADE	6,237,028	6,872,969	33,866,763	43,559,855
Wheat (5,000 bu)	66,632	83,043	351,367	380,385
Value Line Index	81,200	82,192	536,518	598,813
Mini Value Line	1,009	1,555	11,118	8,914
KANSAS CITY BD. OF TRD.	148,841	166,790	899,003	988,112
Coffee "C"	54,725	87,323	307,920	530,408
Sugar #11	237,904	289,900	1,396,280	2,110,823
Sugar #12	3,909	973	45,217	16,978
Sugar #14		6,113	0	36,855
Cocoa (10 M tons)	62,989	77,335	465,868	394,578
CPI-W	348	4	348	8,692
COFFEE SUGAR & COCOA	359,875	461,648	2,215,633	3,098,334

	JUNE 1985	JUNE 1986	JAN-JUNE 1985	JAN-JUNE 1986
Wheat (1,000 bu)	38,169	34,699	185,818	219,702
Corn (1,000 bu)	64,851	34,484	256,045	232,846
Oats (1,000 bu)	41	157	1,055	823
Soybeans (1,000 bu)	75,343	70,690	374,150	411,074
Soybean Meal New		213	0	1,122
Soybean Meal Old	1,338	109	3,215	3,014
Live Cattle (20,000#)	3,960	5,586	30,144	36,532
Live Hogs (15,000#)	5,893	8,531	41,760	34,821
Silver (1,000 oz)	237	34	3,226	572
New York Silver	6,312	417	31,358	6,281
Gold (33.2 oz)	1	0	76	0
New York Gold	2,339	1,010	19,574	9,989
Platinum	67	327	438	1,823
Copper	567	88	2,810	696
Copper High Grade		1,122	0	1,122
T-Bonds (\$50,000)	27,647	42,882	151,399	213,347
T-Bills (\$500,000)	2,958	3,493	18,268	13,833
British Pound	1,779	1,151	9,793	8,721
Swiss Franc	8,298	8,964	57,221	45,811
Deutschemark	7,670	6,736	46,252	39,918
Japanese Yen	3,193	4,757	15,844	21,521
Canadian Dollar	156	506	2,111	4,251
MIDAMERICA COMMODITY EX.	250,819	225,956	1,250,557	1,307,819
Live Hogs (30,000#)	141,888	160,812	883,309	850,269
Pork Bellies (fzn)	135,319	100,331	877,948	553,562
Live Cattle (40,000#)	317,214	374,462	1,992,331	2,542,563
Feeder Cattle	24,263	36,388	204,143	243,090
Lumber	57,422	49,929	370,124	284,818
Gold (100 oz)	0	0	7	0
T-Bills (90-day)	205,630	152,865	1,420,984	1,075,263
Domestic CD (90-day)	6,802	76	67,332	2,948
Eurodollar (3-month)	891,496	1,018,074	4,535,377	5,275,896
European Currency Unit		11,719	0	23,859
British Pound	271,754	180,266	1,366,659	1,505,239
Canadian Dollar	21,611	57,895	264,683	473,002
Deutsche Mark	460,418	542,330	3,155,685	3,608,061
Japanese Yen	174,850	361,985	906,960	1,946,674
Mexican Peso	967	0	4,883	0
Swiss Franc	348,090	404,014	2,199,154	2,418,588
French Franc	748	80	8,207	1,581
S&P 500 Index	1,174,241	1,699,301	7,576,292	9,912,987
S&P 100 Index	10	636	1,660	3,512
S&P OTC 250		306	0	5,251
CHICAGO MERCANTILE EX.	4,232,723	5,151,469	25,835,738	30,727,163

1/ trading inaugurated 6/19/86

	JUNE 1985	JUNE 1986	JAN-JUNE 1985	JAN-JUNE 1986	
Wheat (5,000 bu)	25,404	25,675	133,786	133,800	
White Wheat (5,000 bu)	208	8	2,016	283	
MINNEAPOLIS GRAIN EX.	25,612	25,683	135,802	134,083	
Copper	209,506	200,547	1,418,594	1,143,381	
Silver (5,000 oz)	377,900	336,070	2,790,689	2,095,515	
Gold (100 oz)	443,593	451,573	4,298,681	3,955,920	
Aluminum	6,609	4,475	43,842	42,288	
COMMODITY EXCHANGE	1,037,608	992,665	8,551,806	7,237,104	
Cotton #2	47,604	64,742	341,734	404,902	
Orange Jce, Fzn. Conc.	10,011	14,979	88,529	128,237	
Propane	618	1,076	7,975	4,188	
European Currency Unit		6,058	0	54,556	
Dollar Index		14,650	0	107,944	
NY COTTON & CITRUS	58,233	101,505	438,238	699,827	
NYSE Composite Index	231,492	259,324	1,532,260	1,653,549	
Cmnty Rsrch Bureau Index		10,742	0	10,742	2/
NEW YORK FUTURES EX.	231,492	270,066	1,532,260	1,664,291	
Palladium	7,218	6,456	67,987	70,691	
Platinum	42,192	122,218	254,753	655,317	
Potatoes(Cash Settlement)	743	1,101	10,041	7,446	
No. 2 Heating Oil, NY	133,339	247,552	991,272	1,388,957	
Leaded Reg. Gasoline, NY	58,551	113,336	343,480	621,426	
Unleaded Reg. Gas., NY	12,219	10,288	54,100	66,524	
Crude Oil	342,216	612,651	1,950,976	3,552,053	
NEW YORK MERCANTILE EX.	596,478	1,113,602	3,672,609	6,362,414	
Rice, Rough	0	0	7	0	
Cotton Short Staple	46	0	1,643	3	
CHIC. RICE & COTTON EX.	46	0	1,650	3	
TOTAL FUTURES	13,178,755	15,382,353	78,400,059	95,779,005	
PERCENT CHANGE	16.72%		22.17%		
TOTAL CONTRACTS	1984	1983	1982	1981	
JUNE	13,209,360	12,056,619	9,765,512	8,480,738	
JAN-JUNE	77,538,178	67,685,612	52,019,010	47,510,319	
2/ trading inaugurated 6/12/86					

COMMODITY GROUP	JUNE 1985	JUNE 1986	JAN-JUNE 1985	JAN-JUNE 1986
Interest Rate	5,163,749	6,177,229	26,514,312	37,634,066
Ag Commodities	3,234,557	3,122,940	19,108,277	19,940,182
Foreign Currency	1,299,534	1,586,461	8,037,452	10,151,782
Equity Indices	1,714,741	2,285,098	11,391,793	13,662,230
Precious Metals	944,779	954,907	8,164,704	7,168,656
Petroleum Products	546,943	984,903	3,347,803	5,633,148
Non-precious Metal	216,682	206,232	1,465,246	1,187,487
Other	57,770	64,583	370,472	401,454
TOTAL	13,178,755	15,382,353	78,400,059	95,779,005

PERCENTAGE

Interest Rate	39.18%	40.16%	33.82%	39.29%
Ag Commodities	24.54%	20.30%	24.37%	20.82%
Foreign Currency	9.86%	10.31%	10.25%	10.60%
Equity Indices	13.01%	14.86%	14.53%	14.26%
Precious Metals	7.17%	6.21%	10.41%	7.48%
Petroleum Products	4.15%	6.40%	4.27%	5.88%
Non-precious Metal	1.64%	1.34%	1.87%	1.24%
Other	0.44%	0.42%	0.47%	0.42%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from June 1985 to June 1986.

	<u>Amount of Increase</u>		<u>Amount of Decrease</u>
T-Bonds, CBT	731,646	Soybeans, CBT	222,007
S&P 500 Index, CME	525,060	Major Market Index, CBT	163,024
Crude Oil, NYMEX	270,435	British Pound, CME	91,488
T-Notes, CBT	203,412	T-Bill, CME	52,765
Japanese Yen, CME	187,135		
MMI Maxi, CBT	153,133		
Eurodollar, CME	126,578		
No.2 Heating Oil, NYMEX	114,213		
Deutsche Mark, CME	81,912		
Platinum, NYMEX	80,026		
Live Cattle, CME	57,248		
Swiss Franc, CME	55,924		
Leaded Reg. Gas., NYMEX	54,785		
Sugar #11, CSC	51,996		